

UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK

FEDERAL HOUSING FINANCE AGENCY,
AS CONSERVATOR FOR THE FEDERAL
NATIONAL MORTGAGE ASSOCIATION
AND THE FEDERAL HOME LOAN
MORTGAGE CORPORATION,

Plaintiff,

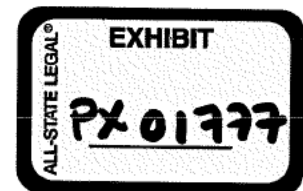
-against-

NOMURA HOLDING AMERICA, INC.;
NOMURA ASSET ACCEPTANCE
CORPORATION; NOMURA HOME
EQUITY LOAN, INC.; NOMURA CREDIT
& CAPITAL, INC.; NOMURA SECURITIES
INTERNATIONAL, INC.; RBS
SECURITIES INC. (f/k/a GREENWICH
CAPITAL MARKETS, INC.); DAVID
FINDLAY; JOHN MCCARTHY; JOHN P.
GRAHAM; NATHAN GORIN; and DANTE
LAROCCA,

Defendants.

No. 11 Civ. 6201 (DLC)

DECLARATION OF KENNETH JOHANSEN



I, Kenneth Johansen, declare as follows:

1. I am Financial Controller Manager, Investment Accounting, at the Federal Home Loan Mortgage Corporation ("Freddie Mac"). I make this declaration of personal, firsthand knowledge and, if called and sworn as a witness, I could and would testify as set forth below.

2. I have been employed by Freddie Mac since 2005. In my capacity as Financial Controller Manager, Investment Accounting, I am responsible for, among other things, tracking the receipt of principal and interest payments received by Freddie Mac in respect of private-label residential mortgage-backed securities ("PLS") held by Freddie Mac, as well as maintaining a list of all PLS purchased and held and/or sold by Freddie Mac, and the dates and amounts of such purchases and/or sales. With respect to my performance of these duties, I make use of the following computer systems, each of which I use regularly, and each of which is current and accurate to the best of my knowledge: Bloomberg, Aladdin, Atlas, Portfolio Subledger, and Depository Trust & Clearing Corporation records maintained by Freddie Mac.

3. Freddie Mac's headquarters are located at 8200 Jones Branch Drive in McLean, Virginia. This is Freddie Mac's principal place of business. Freddie Mac employees also work out of an adjacent building located at 1551 Park Run Drive in McLean, Virginia. I have worked in this building since I joined Freddie Mac in 2005. Between 2005 and 2007, Freddie Mac's trading desk—where Freddie Mac's portfolio traders generally work, including PLS traders—was located in the 1551 Park Run Drive building.

4. ~~Based on my review of the records in Atlas, Freddie Mac's internal tracking system, true and correct copies of which are attached as Exhibit A, Freddie Mac purchased the following certificates:~~

CUSIP	UPB Purchased	Purchase Settlement Date
65536HBT4	\$309,550,000	January 31, 2006
65537FAA9	\$525,197,000	October 31, 2006
65536QAA6	\$441,739,000	August 31, 2006
65537KAA8	\$100,548,000	January 31, 2007
65537MAA4	\$358,847,000	January 31, 2007
65537NAA2	\$245,105,000	April 30, 2007

5. Based upon my review of Atlas and other Freddie Mac systems, which contain information about Freddie Mac's purchases and sales of PLS, Freddie Mac owned these certificates on September 2, 2011. My review of records in Atlas and other Freddie Mac systems further confirms that Freddie Mac owned these certificates on March 3, 2015. True and correct copies of these records are attached as Exhibit A.

6. Based on my review of a Microsoft Access query of the Depository Trust & Clearing Corporation ("DTCC") records recording cash payments received that are stored on a Freddie Mac computer system and Portfolio Subledger, which track the payments Freddie Mac has received on PLS it owns (or maintains an interest in), as of the date of this Declaration, Freddie Mac has received the following cash flows for each of these certificates:

- ~~CUSIP 65536HBT4: Cash flows in the total amount of \$306,167,731, consisting of \$282,411,187 in principal payments and \$23,756,544 in interest (or "coupon") payments;~~
- ~~CUSIP 65537FAA9: Cash flows in the total amount of \$388,502,921, consisting of \$346,402,924 in principal payments and \$42,099,997 in interest (or "coupon") payments;~~
- ~~CUSIP 65536QAA6: Cash flows in the total amount of \$366,496,511, consisting of \$331,937,379 in principal payments and \$34,559,131 in interest (or "coupon") payments;~~
- ~~CUSIP 65537KAA8: Cash flows in the total amount of \$61,973,504 consisting of \$53,272,289 in principal payments and \$8,701,215 in interest (or "coupon") payments;~~

- CUSIP 65537MAA4: Cash flows in the total amount of \$264,711,440 consisting of \$235,700,678 in principal payments and \$29,010,762 in interest (or "coupon") payments; and
- CUSIP 65537NAA2: Cash flows in the total amount of \$147,275,373, consisting of \$127,924,783 in principal payments and \$19,350,590 in interest (or "coupon") payments.

7. Freddie Mac's DTCC records and Portfolio Subledger reflect information about principal and interest payments only on bonds that Freddie Mac owns. A true and correct copy of a report from Freddie Mac's DTCC records showing all principal and interest payments (and the dates thereof) received by Freddie Mac on the certificates listed above, and the net effect of any writedowns to principal, is attached as Exhibit B.

I declare under penalty of perjury under the laws of the United States of America that the foregoing is true and correct.

Executed on March 3, 2015, in McLean, Virginia.


Kenneth Johansen